Eigenvalues and Eigenvectors

Calculations involving matrices can become quite messy. For example, if we need to calculate powers of an $n \times n$ matrix A, this can be cumbersome. However, if we can find a basis for which A is a diagonal matrix (ie $A_{ij} = 0$ if $i \neq j$) then calculations become easier.

Def. A linear operator T (ie a linear transformation mapping $V \to V$) on a finite dimensional vector space V is called **diagonalizable** if there is an ordered basis B of V such that $[T]_B$ is a diagonal matrix. A square matrix is called diagonalizable if L_A is diagonalizable.

Notice that if $B=\{v_1,\ldots,v_n\}$ is an ordered basis for V for which $T\colon V\to V$ is diagonalizable then if $A=[T]_B$ and $v_i\in B$ we have

$$T(v_j) = \sum_{i=1}^n A_{ij} v_i = A_{jj} v_j = \lambda_j v_j$$
 , where $\lambda_j = A_{jj}$.

Conversely, if $B=\{v_1,\ldots,v_n\}$ is an ordered basis for V such that $T(v_i)=\lambda_iv_i$, for $\lambda_i\in\mathbb{R}$ then

$$[T]_B = \begin{bmatrix} \lambda_1 & 0 & 0 & \cdots & 0 \\ 0 & \lambda_2 & 0 & \cdots & 0 \\ 0 & 0 & \lambda_3 & \cdots & 0 \\ 0 & 0 & 0 & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & \lambda_n \end{bmatrix}.$$

Def. Let T be a linear operator on a vector space V. A nonzero vector $v \in V$ is called an **eigenvector** of T if there exists a $\lambda \in \mathbb{R}$ such that $T(v) = \lambda v$. λ is called the **eigenvalue** of T corresponding to v.

So a linear operator $T: V \to V$, V a finite dimensional vector space, is diagonalizable if and only if there exists an ordered basis $B = \{v_1, ..., v_n\}$ for V of eigenvectors of T.

Ex. Let $A = \begin{bmatrix} 1 & 3 \\ 4 & 2 \end{bmatrix}$, $v_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$, and $v_2 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$. Show that v_1 and v_2 are eigenvectors of A.

$$Av_{1} = \begin{bmatrix} 1 & 3 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -2 \\ 2 \end{bmatrix} = -2 \begin{bmatrix} 1 \\ -1 \end{bmatrix} = -2v_{1}$$

$$Av_{2} = \begin{bmatrix} 1 & 3 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} 15 \\ 20 \end{bmatrix} = 5 \begin{bmatrix} 3 \\ 4 \end{bmatrix} = 5v_{2}.$$

So -2 is the eigenvalue corresponding to the eigenvector v_1 and 5 is the eigenvalue corresponding to the eigenvector v_2 .

Thus with respect to the basis $B' = \{ <1, -1>, <3, 4> \}$ we have

$$A = \begin{bmatrix} -2 & 0 \\ 0 & 5 \end{bmatrix}.$$

Notice that if we had used the change of basis formula, $P^{-1}AP$, for changing the basis for A from the standard basis $\{<1,0>,<0,1>\}$ to

$$B' = \{ <1, -1 >, <3, 4 > \}$$
 we would get

$$P = \begin{bmatrix} 1 & 3 \\ -1 & 4 \end{bmatrix} \implies P^{-1} = \frac{1}{\det(P)} \begin{bmatrix} 4 & -3 \\ 1 & 1 \end{bmatrix} = \frac{1}{7} \begin{bmatrix} 4 & -3 \\ 1 & 1 \end{bmatrix}, \text{ and}$$

$$P^{-1}AP = \frac{1}{7} \begin{bmatrix} 4 & -3 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ -1 & 4 \end{bmatrix}$$
$$= \frac{1}{7} \begin{bmatrix} 4 & -3 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} -2 & 15 \\ 2 & 20 \end{bmatrix} = \frac{1}{7} \begin{bmatrix} -14 & 0 \\ 0 & 35 \end{bmatrix} = \begin{bmatrix} -2 & 0 \\ 0 & 5 \end{bmatrix}.$$

So given a matrix A representing a linear transformation from a finite dimensional vector space V into itself, how do we find its eigenvalues and eigenvectors? In other words, we want to find the numbers $\lambda \in \mathbb{R}$ and vectors $v \in V$, $v \neq 0$, such that:

$$Av = \lambda v$$

or equivalently:

$$(A - \lambda I)v = 0.$$

This last equation says the vector v is a non-zero vector that is in the Null Space of the matrix $A - \lambda I$, i.e. $v \in N(A - \lambda I)$. Recall that $N(A - \lambda I)$ is a subspace of V and it's called the **Eigenspace corresponding to the Eigenvalue** λ . Since the Null Space of a matrix is a subspace of V, the eigenspace corresponding to the eigenvalue λ is a subspace of V.

 $(A-\lambda I)v=0$ has a non-zero solution v if and only if $A-\lambda I$ is singular (ie, not invertible) since $N(A-\lambda I)\neq\{0\}$ (so $A-\lambda I$ is not 1-1) or equivalently, if $\det(A-\lambda I)=0$. If $\dim(V)=n$ then $p(\lambda)=\det(A-\lambda I)$ is an n^{th} degree polynomial in λ . The polynomial $p(\lambda)$ is called the **characteristic polynomial** of A.

To find the eigenvalues and eigenvectors of an $n \times n$ matrix:

- 1. Calculate $p(\lambda) = \det(A \lambda I)$ = characteristic polynomial, an n^{th} degree polynomial in λ .
- 2. Find the roots of $det(A \lambda I) = 0$. The n roots (some of which could be complex numbers or multiple roots) are the eigenvalues of A.
- 3. For each eigenvalue λ , solve the linear equations given by: $(A-\lambda I)v=0. \quad \text{(i.e. find the Null Space of } A-\lambda I\text{)}$ That will give all of the eigenvectors v, associated with λ . This is called the eigenspace corresponding to the eigenvalue λ .

Ex. Find the eigenvalues and the corresponding eigenvectors/eigenspaces for:

$$A = \begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix}.$$

1. Calculate
$$p(\lambda) = \det(A - \lambda I)$$

$$= \det\begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \end{bmatrix}$$

$$= \det\begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \end{bmatrix}$$

$$= \det\begin{bmatrix} 3 - \lambda & 2 \\ 3 & -2 - \lambda \end{bmatrix}$$

$$= (3 - \lambda)(-2 - \lambda) - 6$$

$$= -6 - 3\lambda + 2\lambda + \lambda^2 - 6$$

$$p(\lambda) = \lambda^2 - \lambda - 12$$

2. Find the roots of $det(A - \lambda I) = 0$.

$$\lambda^{2} - \lambda - 12 = 0$$
$$(\lambda - 4)(\lambda + 3) = 0$$
$$\lambda = 4 \text{ or } -3.$$

So 4 and -3 are the eigenvalues of A.

3. To find the Eigenspace for each eigenvalue λ , solve the linear equations given by:

$$(A - \lambda I)v = 0.$$

$$\lambda_{1} = 4: \quad A - \lambda_{1}I = A - 4I = \begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix} - 4 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix} - \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix}$$

$$= \begin{bmatrix} 3 - 4 & 2 \\ 3 & -2 - 4 \end{bmatrix}$$

$$A - 4I = \begin{bmatrix} -1 & 2 \\ 3 & -6 \end{bmatrix}.$$

Now find the Null Space of $\begin{bmatrix} -1 & 2 \\ 3 & -6 \end{bmatrix}$. That is,

find all vectors
$$v=< a_1, a_2>$$
 such that $\begin{bmatrix} -1 & 2 \\ 3 & -6 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

We can solve this system of linear equations using row operations:

$$\begin{bmatrix} -1 & 2 & 0 \\ 3 & -6 & 0 \end{bmatrix} \xrightarrow{3R_1 + R_2 \to R_2} \begin{bmatrix} -1 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{-R_1 \to R_1} \begin{bmatrix} 1 & -2 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

 a_2 is a free variable and $a_1 - 2a_2 = 0$, or $a_1 = 2a_2$.

So the solutions look like: $<2\alpha,\alpha>=\alpha<2,1>$, where α is any real number. Thus any vector of the form $\alpha<2,1>$ is an eigenvector of A associated with $\lambda_1=4$. Therefore, the eigenspace is all vectors of the form $\alpha<2,1>$, where α is any real number.

Let's show as an example that if we choose a real number α , say $\alpha=2$, that v=2<2,1>=<4,2> satisfies the equation:

$$Av = 4v$$
.

or equivalently: (A - 4I)v = 0.

$$Av = \begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix} \begin{bmatrix} 4 \\ 2 \end{bmatrix} = \begin{bmatrix} 16 \\ 8 \end{bmatrix}$$

$$4v = 4 < 4,2 > = < 16,8 >$$

$$(A - 4I)v = \begin{bmatrix} -1 & 2 \\ 3 & -6 \end{bmatrix} \begin{bmatrix} 4 \\ 2 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

So Av = 4v, when v = <4,2>. So (A - 4I)v = 0, when v = <4,2>.

$$\lambda_2 = -3: \quad A - \lambda_2 I = A - (-3)I = \begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix} + 3 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$
$$= \begin{bmatrix} 3 & 2 \\ 3 & -2 \end{bmatrix} + \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$$
$$= \begin{bmatrix} 3+3 & 2 \\ 3 & -2+3 \end{bmatrix}$$

$$A + 3I = \begin{bmatrix} 6 & 2 \\ 3 & 1 \end{bmatrix}$$

Now find the Null Space of $\begin{bmatrix} 6 & 2 \\ 3 & 1 \end{bmatrix}$. That is,

find all vectors
$$v=$$
 such that $\begin{bmatrix} 6 & 2 \\ 3 & 1 \end{bmatrix}\begin{bmatrix} a_1 \\ a_2 \end{bmatrix}=\begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

We can solve this system of linear equations with row operations:

$$\begin{bmatrix} 6 & 2 & | & 0 \\ 3 & 1 & | & 0 \end{bmatrix} \xrightarrow{R_2 - \frac{1}{2}R_1 \to R_2} \begin{bmatrix} 6 & 2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \xrightarrow{\frac{1}{6}R_1 \to R_1} \begin{bmatrix} 1 & \frac{1}{3} & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

 a_2 is a free variable and $a_1 + \frac{1}{3}a_2 = 0$, or $a_1 = -\frac{1}{3}a_2$.

So solutions are: $<-\frac{1}{3}\alpha,\alpha>=\alpha<-\frac{1}{3}$, 1>, where α is any real number.

Thus any vector of the form $\alpha < -\frac{1}{3}$, 1 >, where α is any real number, is an eigenvector of A associated with $\lambda_2 = -3$.

Therefore, the eigenspace is all vectors of the form $\alpha < -\frac{1}{3}, 1 >$, where α is any real number.

So with respect to the basis $\{<2,1>,<-\frac{1}{3},1>\}$ the linear transformation repsented by A becomes

$$\begin{bmatrix} 4 & 0 \\ 0 & -3 \end{bmatrix}.$$

Not every linear operator/ $(n \times n)$ matrix is diagonizable.

Ex. Show that $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$ is not diagonalizable.

A is diagonalizable if and only if there are eigenvectors v, w that span \mathbb{R}^2 (and thus form a basis for \mathbb{R}^2). Let's see what happens when we try to find the eigenvalues and eigenvectors of A.

$$\det(A - \lambda I) = \det\begin{bmatrix} 1 - \lambda & 1 \\ 0 & 1 - \lambda \end{bmatrix} = 0$$

$$(1 - \lambda)^2 = 0 \implies \text{So } \lambda = 1 \text{ is a double root.}$$

For
$$\lambda=1$$
 we have: $A-\lambda I=A-I=\begin{bmatrix}0&1\\0&0\end{bmatrix}$.

To find the eigenvectors we need to find the null space of $\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$.

$$\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

 $\implies a_2 = 0$ and a_1 is any real number.

Thus the null space of A-I is the set of vectors of the form $<\alpha,0>=\alpha<1,0>$ in \mathbb{R}^2 .

So the eigenspace of A corresponding to the only eigenvalue $\lambda=1$ Is spanned by the vector <1,0>. Thus the eigenvectors of A don't span \mathbb{R}^2 and thus A is not diagonalizable.

Ex. Suppose that $T: P_2(\mathbb{R}) \to P_2(\mathbb{R})$ is a linear transformation given by: $T(a_0 + a_1x + a_2x^2) = (2a_0 - 3a_1 + a_2) + (a_0 - 2a_1 + a_2)x + (a_0 - 3a_1 + 2a_2)x^2.$ Find the eigenvalues and corresponding eigenspaces of T.

First we need to find a matrix representation of T and then we can apply our 3 step process to find the eigenvalues and eigenspaces.

Let $B = \{1, x, x^2\}$ be the standard basis for $P_2(\mathbb{R})$.

$$T(1) = 2 + x + x^2 = <2,1,1>_B$$

 $T(x) = -3 - 2x - 3x^2 = <-3,-2,-3>_B$
 $T(x^2) = 1 = x + 2x^2 = <1,1,2>_B$.

 $=(2 - \lambda)(\lambda^2 - 1) - (3\lambda - 3) + (\lambda - 1)$

Thus we have:

$$A = [T]_B = \begin{bmatrix} 2 & -3 & 1 \\ 1 & -2 & 1 \\ 1 & -3 & 2 \end{bmatrix}.$$

1. Calculate
$$p(\lambda) = \det(A - \lambda I)$$

$$= \det \begin{bmatrix} 2 - \lambda & -3 & 1 \\ 1 & -2 - \lambda & 1 \\ 1 & -3 & 2 - \lambda \end{bmatrix}$$

$$= (2 - \lambda) \begin{vmatrix} -2 - \lambda & 1 \\ -3 & 2 - \lambda \end{vmatrix} - 1 \begin{vmatrix} -3 & 1 \\ -3 & 2 - \lambda \end{vmatrix} + 1 \begin{vmatrix} -3 & 1 \\ -2 - \lambda & 1 \end{vmatrix}$$

$$= (2 - \lambda)[(-2 - \lambda)(2 - \lambda) + 3] - [-3(2 - \lambda) + 3] + [-3 - (-2 - \lambda)]$$

$$= (2 - \lambda)(\lambda^2 - 4 + 3) - (-6 + 3\lambda + 3) + (-3 + 2 + \lambda)$$

$$= (2 - \lambda)(\lambda^2 - 1) - 2\lambda + 2$$

$$= (2 - \lambda)(\lambda - 1)(\lambda + 1) - 2(\lambda - 1)$$

$$= (\lambda - 1)[(2 - \lambda)(\lambda + 1) - 2]$$

$$= (\lambda - 1)(-\lambda^2 + \lambda)$$

$$= (\lambda - 1)(\lambda)(-\lambda + 1)$$

$$= -(\lambda - 1)^2(\lambda); \text{ So we have:}$$

$$p(\lambda) = -(\lambda - 1)^2(\lambda).$$

2. Find the roots of $\det(A - \lambda I) = 0$. $p(\lambda) = -(\lambda - 1)^2(\lambda) = 0$; So the roots are:

 $\lambda = 0, 1$; where $\lambda = 1$ is a double root. So 0 and 1 are the eigenvalues of A.

3. To find the eigenspace for each eigenvalue λ , solve the linear equations given by:

$$(A - \lambda I)v = 0.$$

$$\lambda_1 = 0$$
; $A - \lambda_1 I = A - 0I = \begin{bmatrix} 2 & -3 & 1 \\ 1 & -2 & 1 \\ 1 & -3 & 2 \end{bmatrix}$.

Now find the Null Space of $\begin{bmatrix} 2 & -3 & 1 \\ 1 & -2 & 1 \\ 1 & -3 & 2 \end{bmatrix}.$

That is, find all vectors $v = \langle a_1, a_2, a_3 \rangle$ such that $\begin{bmatrix} 2 & -3 & 1 \\ 1 & -2 & 1 \\ 1 & -3 & 2 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$.

Now we solve using row operations:

$$\begin{bmatrix} 2 & -3 & 1 & 0 \\ 1 & -2 & 1 & 0 \\ 1 & -3 & 2 & 0 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_3} \begin{bmatrix} 1 & -3 & 2 & 0 \\ 1 & -2 & 1 & 0 \\ 2 & -3 & 1 & 0 \end{bmatrix}$$

$$\xrightarrow{R_3 - 2R_1 \to R_3} \begin{bmatrix} 1 & -3 & 2 & 0 \\ 1 & -2 & 1 & 0 \\ 0 & 3 & -3 & 0 \end{bmatrix}$$

$$\xrightarrow{R_2 - R_1 \to R_2} \begin{bmatrix} 1 & -3 & 2 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 3 & -3 & 0 \end{bmatrix}$$

$$\xrightarrow{R_3 - 3R_2 \to R_3} \begin{bmatrix} 1 & -3 & 2 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\xrightarrow{R_1 + 3R_2 \to R_1} \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

So a_3 is a free variable and:

$$a_1 - a_3 = 0 \implies a_1 = a_3$$

 $a_2 - a_3 = 0 \implies a_2 = a_3$.

If we let $a_3=\alpha$, then the solutions are: $<\alpha,\alpha,\alpha>=\alpha<1,1,1>;\ \alpha\in\mathbb{R}.$ So the eigenspace of A for $\lambda_1=0=\{v\in V|\ v=\alpha<1,1,1>;\ \alpha\in\mathbb{R}\}.$

$$\lambda_2 = \lambda_3 = 1$$
; $A - \lambda_2 I = A - 1I = \begin{bmatrix} 2 - 1 & -3 & 1 \\ 1 & -2 - 1 & 1 \\ 1 & -3 & 2 - 1 \end{bmatrix}$

$$A - \lambda_2 I = \begin{bmatrix} 1 & -3 & 1 \\ 1 & -3 & 1 \\ 1 & -3 & 1 \end{bmatrix}.$$

Now find the Null Space of $\begin{bmatrix} 1 & -3 & 1 \\ 1 & -3 & 1 \\ 1 & -3 & 1 \end{bmatrix}$.

So we must find all vectors $v = \langle a_1, a_2, a_3 \rangle$ such that $\begin{bmatrix} 1 & -3 & 1 \\ 1 & -3 & 1 \\ 1 & -3 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$.

$$\begin{bmatrix} 1 & -3 & 1 & 0 \\ 1 & -3 & 1 & 0 \\ 1 & -3 & 1 & 0 \end{bmatrix} \xrightarrow{R_3 - R_1 \to R_3} \begin{bmatrix} 1 & -3 & 1 & 0 \\ 1 & -3 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\xrightarrow[R_2-R_1\to R_2]{} \begin{bmatrix} 1 & -3 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

So a_2 and a_3 are free variables and:

$$a_1 - 3a_2 + a_3 = 0$$
; or $a_1 = 3a_2 - a_3$.

So all of the solutions are given by:

$$v=<3\alpha-\beta,\alpha,\beta>$$
; where $\alpha,\beta\in\mathbb{R}$, or $v=\alpha<3,1,0>+\beta<-1,0,1>$; where $\alpha,\beta\in\mathbb{R}$.

So the eigenspace associated with the eigenvalue 1 is given by:

eigenspace=
$$\{v \in V | v = \alpha < 3,1,0 > +\beta < -1,0,1 >; \alpha,\beta \in \mathbb{R}\}.$$

In this case it is easy to see that < 3,1,0 > and < -1,0,1 > are linearly independent (to be dependent they would have to be multiples of eachother). And since the eigenspace is just the

span $\{<3,1,0>,<-1,0,1>\}$, <3,1,0> and <-1,0,1> form a basis for the eigenspace and thus the dimension of the eigenspace is 2.

So with respect to the basis $B_1 = \{<1,1,1>,<3,1,0>,<-1,0,1>\}$ the linear transformation corresponding to $A = [T]_B$ has the form:

$$[T]_{B_1} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

Notice that we arbitrarily decided how to number the eigenvalues. We could have just as easily said that $\lambda_1=\lambda_2=1$ and $\lambda_3=0$. However, the eigenspace associated with each eigenvalue does not change, but the order of the basis vectors of $P_2(\mathbb{R})$ does. In this case we would say that $B_2=\{v_1=<3,1,0>,\ v_2=<-1,0,1>,\ v_3=<1,1,1>\}$ is the ordered basis of eigenvectors (instead of $\{<1,1,1>,<3,1,0>,<-1,0,1>\}$) and our matrix representation would become:

$$[T]_{B_2} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$